

Proofs of chapter 1 :-

* $A_{n \times n}$ is nonsingular and B is its inverse

B is unique

Assume B, C are inverses of A

$$AB = I = BA \quad AC = I = \boxed{CA}$$

Show that $B = C$

$$\underline{B} = IB = (CA)B = (CA)B = (AB) = \underline{CI}$$

$$\begin{aligned} & B = CI \\ \hookrightarrow & \boxed{B = C} \checkmark \end{aligned}$$

* $A_{n \times n}, B_{n \times n}$ are nonsingular matrices

Show that AB is invertible and $(AB)^{-1} = B^{-1}A^{-1}$

$$(AB)(B^{-1}A^{-1}) \stackrel{?}{=} I$$

$$\begin{aligned} A(BB^{-1})A^{-1} &= AIA^{-1} \\ &= AA^{-1} = I \end{aligned}$$

So AB is nonsingular & $(AB)^{-1} = B^{-1}A^{-1}$

* If A is non-singular & $AB = AC$ Then $B = C$

$$\begin{aligned} (A^{-1})AB &= (A^{-1})AC \\ \boxed{B = C} & \checkmark \end{aligned}$$

* A is nonsingular, A^T is nonsingular and $(A^T)^{-1} = (A^{-1})^T$

$$(A^T)(A^{-1})^T = (A^{-1}A)^T = I^T = I$$

* E is elementary Then E is non singular & E^{-1} is elementary of the same Type

• If E is Type I

$$\underline{I} \rightsquigarrow R_i \leftrightarrow R_j \rightsquigarrow \underline{E} \rightsquigarrow R_i \leftrightarrow R_j \rightsquigarrow \underline{I}$$

Remember: $EA = B$

↓
Same as

$$E^{-1}E = I$$

• حينما نضرب A بـ E من اليسار فالجواب هو الصفوة B وكأني لم نغير على A العمليات المطوية التي نقوم على I لأجل E^{-1}

• If E is Type II

$$I \rightsquigarrow \alpha R_i \rightsquigarrow E$$

$$I \rightsquigarrow \frac{1}{\alpha} R_i \rightsquigarrow F$$

$$EF = I$$

So E is non singular & $F = E^{-1}$

$$\begin{pmatrix} \text{---} & \alpha & \text{---} \\ \text{---} & & \text{---} \\ \text{---} & & \text{---} \end{pmatrix}$$

$$\begin{pmatrix} \text{---} & \frac{1}{\alpha} & \text{---} \\ \text{---} & & \text{---} \\ \text{---} & & \text{---} \end{pmatrix}$$

• If E is Type III

$$I \rightsquigarrow cR_i + R_j \rightsquigarrow E$$

$$I \rightsquigarrow -cR_i + R_j \rightsquigarrow F$$

$$EF = FE = I$$

So E is nonsingular

$$\begin{pmatrix} \text{---} & \text{---} & \text{---} \\ c & \text{---} & \text{---} \\ \text{---} & \text{---} & \text{---} \end{pmatrix}$$

$$\begin{pmatrix} \text{---} & \text{---} & \text{---} \\ -c & \text{---} & \text{---} \\ \text{---} & \text{---} & \text{---} \end{pmatrix}$$

* If $A \cong B$ Then $B \cong A$
 \downarrow row equivalent

$$A = E_k \xrightarrow{\text{all elementary}} E_2 E_1 B$$

$$E_k^{-1} A = E_{k-1} \xrightarrow{\text{all elementary}} E_2 E_1 B$$

$$E_{k-1}^{-1} E_k^{-1} A = E_{k-2} \xrightarrow{\text{all elementary}} E_2 E_1 B$$

\downarrow

$$\underbrace{E_1^{-1} E_2^{-1} \dots E_k^{-1}}_{\downarrow \text{ elementary}} A = B$$

$\therefore A \cong B$

* If $A \cong B$ & $B \cong C$ Then $A \cong C$

$$A = E_k \xrightarrow{\text{all elementary}} E_1 B$$

$$C = E_l \xrightarrow{\text{all elementary}} E_1 B$$

$$B = F_2 \xrightarrow{\text{all elementary}} F_1 C$$

$$A = E_k \xrightarrow{\text{all elementary}} E_1 (F_2 \xrightarrow{\text{all elementary}} F_1 C)$$

$$A \cong C \quad \downarrow \text{ elementary}$$

* Proof of main Result

Proof of (2) :- The system has $(Ax=0)$ ^{zero} only \downarrow solution

If A is nonsingular

• A is non singular

$$A \begin{matrix} n \times n \\ X \end{matrix} = \begin{matrix} 0_{n \times 1} \\ \end{matrix} \sim (A^{-1}) A \begin{matrix} n \times 1 \\ X \end{matrix} = (A^{-1}) \begin{matrix} 0 \\ \end{matrix}$$

$$\boxed{X = 0}$$

Proof of 3) -

U is the reduced Row echelon form of A

- $Ax=0$ and $Ux=0$ are equivalent

- Ux has only the zero solution

No assuming There is a zero row in U

So # leading variables $< n$

So There is free variables

So infinite solutions

This means That U has no row ... zeros

So $U=I \rightsquigarrow E \dots A=I$

and $A \cong I$

Proof of 1) By 3) :-

Assume $A \cong I$

$$A = E_k \dots E_1 I = E_k \dots \underbrace{E_1}_{\downarrow \text{non-singular}}$$

And Each product of is non-singular

So A is non-singular

$$A^{-1} = E_1^{-1} E_2^{-1} \dots E_k^{-1}$$

* $A_{n \times n} X = 0$ $A_{n \times n} X = b$

\hat{x}, \hat{y} are solutions to $AX = 0$

$\hat{x} \pm \hat{y}$ is solution :-

$$A(\hat{x} \pm \hat{y}) = A\hat{x} \pm A\hat{y} = 0 \pm 0 = 0$$

\hat{z}, \hat{w} are solutions to $AX = b$

$$A(\hat{z} + \hat{w}) = A\hat{z} + A\hat{w} = 2b$$

So it's not a solution.

* $A_{m \times n}$

$A^T A$ and $A A^T$ are possible

$$A = \begin{pmatrix} \\ \\ \end{pmatrix}_{m \times n} \rightarrow A^T = \begin{pmatrix} & & \end{pmatrix}_{n \times m}$$

AA^T is valid

$$A^T = \begin{pmatrix} \\ \\ \end{pmatrix}_{n \times m} \rightarrow A = \begin{pmatrix} \\ \\ \end{pmatrix}_{m \times n}$$

$A^T A$ is valid.

* A, B are nxn symmetric matrices

$$A = \begin{pmatrix} a_1 & a_2 \\ a_1 & a_2 \end{pmatrix}$$

$$B = \begin{pmatrix} b_1 & b_2 \\ b_1 & b_2 \end{pmatrix}$$

$$C = A+B = \begin{pmatrix} a_1+b_1 & a_2+b_2 \\ a_1+b_1 & a_2+b_2 \end{pmatrix} \rightarrow \text{symmetric}$$

$$D = A^2$$

$$\boxed{A^T = A}$$

$$D^T = ? D$$

$$\begin{aligned} D^T &= (A^2)^T \\ &= (A^T A^T)^T \\ &= A^2 = D \end{aligned}$$

so \rightarrow symmetric

$$E = AB$$

$$E = ? E^T$$

$$\begin{aligned} E^T &= (AB)^T \\ &= B^T A^T \\ &= BA \neq AB \end{aligned}$$

\rightarrow Not symmetric

$$* F = ABA$$

$$F = ? F^T$$

$$\begin{aligned} F^T &= (ABA)^T \\ &= (AB) \cdot A^T \\ &= A^T (AB)^T \\ &= A^T B^T A^T \\ &= ABA = F \end{aligned}$$

\rightarrow symmetric

$$\therefore G = AB+BA$$

* $H = AB - BA$

$H^T = B^T A^T - A^T B^T$

$= BA - AB \neq AB - BA \rightarrow$ Not symmetric

* $AB = A$ and $B \neq I$ Then A must be singular
Assuming A is nonsingular $(B \text{ is } n \times n)$

$A^{-1} AB = A^{-1} A$

$B = I \rightarrow$ Contradiction So A is singular

* Show that $(A^{-1})^{-1} = A$

$AA^{-1} = I$

\hookrightarrow This means that A is the inverse of A^{-1}
and A^{-1} is the inverse of A

So :- $(A^{-1})^{-1} = A$

* A is nonsingular Then A^T is nonsingular.

$(A^T)^{-1} = (A^{-1})^T$

$AA^{-1} = I$

$(AA^{-1})^T = (I)^T$

$(A^{-1})^T A^T = I$ نضج الطرفین \rightarrow

$(A^T)^{-1} (A^{-1})^T (A)^T = I (A^T)^{-1}$

$I (A^{-1})^T = (A^T)^{-1} I$

$(A^{-1})^T = (A^T)^{-1}$

* $A_{m \times n}$, x, y vectors

if $Ax = Ay$, $x \neq y$ Then A must be singular

Assume A is non-singular

$$Ax = Ay$$

$$(A^{-1})Ax = (A^{-1})Ay$$

$x = y$ (contradiction) so A is singular

* $A_{m \times n}$, $A^2 = 0 \Rightarrow I - A$ nonsingular

$$\text{And } (I - A)^{-1} = (I + A)$$

$$(I - A)(I + A) = I^2 - AI - IA - A^2$$
$$\hookrightarrow = I$$

So $(I + A)$ is the inverse of $I - A$

* show that $I - A$ is an idempotent matrix

$$(I - A)^2 = (I - A)(I - A)$$
$$= I^2 - IA - AI + A^2$$
$$= I - 2A + A^2 \rightarrow = I - A$$
$$= I - A \quad \#$$

* $D_{m \times m}$ diagonal matrix, X is nonsingular
 Show that $A = XDX^{-1}$ is also idempotent
 $A = (XX^{-1})D = D$

$$A^2 = (XDX^{-1})(XDX^{-1}) = D^2 = A$$

* $A_{m \times n}$, show that $A^T A$ and $A A^T$ are symmetric
 let's assume that $B = A^T A$ and $C = A A^T$

$$(B_{m \times m})^T = (A^T A)^T = A^T (A^T)^T = A^T A = B$$

so it's symmetric

$$(C_{m \times m})^T = (A A^T)^T = (A^T)^T A^T = A A^T = C$$

so it's symmetric

* $A, B_{n \times n}$ symmetric, $AB = BA$ only if AB is also symmetric

$$(AB)^T = B^T A^T = BA$$

since AB is symmetric then $(AB)^T = AB$

$$\text{so } AB = BA$$

* $B = A + A^T$ B is symmetric $C = A - A^T$ C is skew symmetric

$$(B)^T = (A + A^T)^T = A^T + (A^T)^T = A^T + A = A + A^T = B$$

$$(C)^T = (A - A^T)^T = A^T - (A^T)^T = A^T - A = -(A - A^T) = -C$$

* Product of two Elementary matrices is not an elementary matrix

* The transpose of an Elementary matrix is the same as itself

Type I :- E is symmetric
so $E^T = E$

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

↑ symmetric

Type II :- E is symmetric
so $E^T = E$

$$\begin{pmatrix} 1 & & & \\ & 1 & & \\ & & \alpha & \\ & & & 1 \end{pmatrix}$$

Type III :- only C is different and appears

so in E^T only C will appear outside the diagonal

too so it's Type III

* $A, B_{n \times n}$ $C = A - B$

$Ax_0 = Bx_0$ $x_0 \neq 0$ C must be singular.

(assuming C is non singular.

$$Ax_0 - Bx_0 = 0$$

$$A(x_0)$$

$$x_0(A - B) = 0$$

$$Cx_0 = 0 \quad (\text{Main Result 2})$$

$x_0 \neq 0$ So contradiction :-

C is singular

* $A, B_{n \times n}$ $C = AB$ if B is singular then C is singular

We know that a matrix M is nonsingular only if
 $\begin{matrix} \text{unique} \\ \text{solution} \\ x \neq 0 \end{matrix} \leftarrow Mx = 0 \right.$ and $Bx = 0$ has a solution $x \neq 0$
 only if it's singular

So $Cx = A(Bx) \rightarrow z=0$

$Cx = 0$ where $x \neq 0$

So C must be singular

* If A is symmetric Then A^{-1} is symmetric

$$AA^{-1} = I$$

$$(AA^{-1})^T = (A^{-1})^T(A^T) = I$$

$$(A^{-1})^T(A^T) = I \quad \text{نقرب } (A^T)^{-1} \text{ من الطرفين}$$

$$(A^{-1})^T(A^T)(A^T)^{-1} = I(A^T)^{-1}$$

$$(A^{-1})^T = (A^T)^{-1}$$

now

$$A = A^T = (A^{-1})^T$$

$$A^{-1} = ((A^T)^{-1})^{-1} = (A^{-1})^T$$

$$(A^{-1}) = (A^{-1})^T \quad \text{so it's symmetric}$$

* If $A \cong B$ Then $B \cong A$

$$A = (E_{k-1} \dots E_1)B$$

$$(E_{k-1})^{-1}A = (E_{k-2} \dots E_1)B$$

$$(E_{k-1})^{-1}(E_{k-2})^{-1}A = (E_{k-3} \dots E_1)B$$

$$(E_{k-1})^{-1}(E_{k-2})^{-1} \dots E_1^{-1}A = B$$

So B is row equivalent to A

* $A \cong B$ and $B \cong C$

Then $A \cong C$

$$A = E_{k_1} \dots E_1 B$$

$$B = F_{r_1} \dots F_1 C$$

$$A = \underbrace{(E_{k_1} \dots E_1)(F_{r_1} \dots F_1)}_{\text{elementary}} C$$

so $A \cong C$

* $B \cong A$ only if M is nonsingular where $B = MA$

$$B = E_k \dots E_1 A$$

assuming $M = E_k \dots E_1$

it's a product of nonsingular matrices so it's nonsingular.

Since M is nonsingular $M \cong I$

$$M = E_k \dots E_1 I = E_k \dots E_1$$

$$\text{so } B = E_k \dots E_1 A \quad \text{so } B \cong A$$

* If $A \cong I$ and $AB = AC$ Then C must equal B

(Back to main result)

If $A \cong I$ Then it's nonsingular. So there is A^{-1}
where $AA^{-1} = I$

$$AB = AC$$

$$A^{-1}AB = A^{-1}AC$$

$$IB = IC \Rightarrow B = C$$